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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2016 TO 24/06/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	04/08/2016			Bond Future	127.5770	127.5770	127.4382	127.4382	(0.109)	0.0000	0.0000	3,012
2016/06/24	2025	04/08/2016	123.86	Call	Bond Future	3,717.0400	3.7170	3,578.1600	3.5782	(3.736)	0	0	0
2016/06/24	2025	04/08/2016	123.87	Call	Bond Future	3,707.0400	3.7070	3,568.1600	3.5682	(3.746)	0	0	0
2016/06/24	2025	04/08/2016	123.85	Call	Bond Future	3,727.0400	3.7270	3,588.1600	3.5882	(3.726)	0	0	0
2016/06/24	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	03/11/2016			Bond Future	130.0115	130.0115	129.8687	129.8687	(0.110)	0.0000	0.0000	0
2016/06/24	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	03/11/2016	129.21	Call	Bond Future	801.4800	0.8015	658.7300	0.6587	(17.811)	0	0	0
2016/06/24	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2025	03/11/2016	129.22	Call	Bond Future	791.4800	0.7915	648.7300	0.6487	(18.036)	0	0	0
2016/06/24	2025	03/11/2016	129.23	Call	Bond Future	781.4800	0.7815	638.7300	0.6387	(18.267)	0	0	0
2016/06/24	2030	04/08/2016	10.17	Call	Bond Future	6,034.4300	6.0344	4,616.5100	4.6165	(23.497)	0	0	0
2016/06/24	2030	04/08/2016			Bond Future	9.2753	90.5162	9.4778	89.0983	2.183	0.0000	0.0000	25,310
2016/06/24	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	1,230.9700	1.2310	100.000	0	0	0
2016/06/24	2030	03/11/2016			Bond Future	9.3192	92.2383	9.5284	90.7924	2.245	0.0000	0.0000	0
2016/06/24	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	1,300.6700	1.3007	100.000	0	0	0
2016/06/24	2030	03/11/2016	9.33	Call	Bond Future	75.3700	0.0754	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	2030	03/11/2016	9.34	Call	Bond Future	145.1400	0.1451	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	2030	03/11/2016	9.35	Call	Bond Future	214.8400	0.2148	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	1,370.4400	1.3704	100.000	0	0	0
2016/06/24	2032	04/08/2016	9.01	Call	Bond Future	604.3100	0.6043	287.7000	0.2877	(52.392)	0	0	0
2016/06/24	2032	04/08/2016			Bond Future	9.4001	93.6302	9.6126	92.0455	2.261	0.0000	0.0000	12,705
2016/06/24	2032	04/08/2016	8.99	Call	Bond Future	567.4200	0.5674	267.0000	0.2670	(52.945)	0	0	0
2016/06/24	2032	04/08/2016	9.00	Call	Bond Future	585.6500	0.5856	277.2000	0.2772	(52.668)	0	0	0
2016/06/24	2032	04/08/2016	8.99	Put	Bond Future	3,743.5800	3.7436	5,027.9000	5.0279	34.307	0	0	0
2016/06/24	2032	04/08/2016	9.01	Put	Bond Future	3,621.8400	3.6218	4,889.9700	4.8900	35.013	0	0	0
2016/06/24	2032	04/08/2016	9.00	Put	Bond Future	3,682.4400	3.6824	4,958.7300	4.9587	34.659	0	0	0
2016/06/24	2032	03/11/2016			Bond Future	9.4477	91.2523	9.6671	89.6366	2.322	0.0000	0.0000	0
2016/06/24	2032	03/11/2016	10.28	Put	Bond Future	932.1400	0.9321	1,303.0400	1.3030	39.790	0	0	0
2016/06/24	2032	03/11/2016	10.30	Put	Bond Future	903.2500	0.9033	1,265.3700	1.2654	40.091	0	0	0
2016/06/24	2032	03/11/2016	10.29	Put	Bond Future	917.5200	0.9175	1,284.0100	1.2840	39.944	0	0	0
2016/06/24	2032	03/11/2016	10.30	Call	Bond Future	6,950.5000	6.9505	5,696.9300	5.6969	(18.036)	0	0	0
2016/06/24	2032	03/11/2016	10.28	Call	Bond Future	6,844.4000	6.8444	5,599.6100	5.5996	(18.187)	0	0	0
2016/06/24	2032	03/11/2016	10.29	Call	Bond Future	6,897.3100	6.8973	5,648.1100	5.6481	(18.111)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	2032	02/02/2017	9.53	Call	Bond Future	4,083.4400	4.0834	3,249.9700	3.2500	(20.411)	0	0	0
2016/06/24	2032	02/02/2017			Bond Future	9.4883	93.0820	9.7149	91.4324	2.388	0.0000	0.0000	0
2016/06/24	2032	02/02/2017	9.51	Call	Bond Future	4,009.3300	4.0093	3,185.7500	3.1857	(20.542)	0	0	0
2016/06/24	2032	02/02/2017	9.52	Call	Bond Future	4,046.3000	4.0463	3,217.7700	3.2178	(20.476)	0	0	0
2016/06/24	2032	02/02/2017	9.51	Put	Bond Future	3,849.7300	3.8497	4,675.7700	4.6758	21.457	0	0	0
2016/06/24	2032	02/02/2017	9.53	Put	Bond Future	3,776.8300	3.7768	4,592.9800	4.5930	21.609	0	0	0
2016/06/24	2032	02/02/2017	9.52	Put	Bond Future	3,813.1500	3.8131	4,634.2400	4.6342	21.533	0	0	0
2016/06/24	2033	04/08/2016	104.99	Call	Bond Future	3,750.2700	3.7503	3,837.5700	3.8376	2.328	0	0	0
2016/06/24	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	04/08/2016			Bond Future	108.7403	108.7403	108.8276	108.8276	0.080	0.0000	0.0000	4,159
2016/06/24	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	04/08/2016	105.00	Call	Bond Future	3,740.2700	3.7403	3,827.5700	3.8276	2.334	0	0	0
2016/06/24	2033	04/08/2016	105.01	Call	Bond Future	3,730.2700	3.7303	3,817.5700	3.8176	2.340	0	0	0
2016/06/24	2033	03/11/2016			Bond Future	109.7960	109.7960	109.8841	109.8841	0.080	0.0000	0.0000	0
2016/06/24	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2033	03/11/2016	109.16	Call	Bond Future	636.0200	0.6360	724.1100	0.7241	13.850	0	0	0
2016/06/24	2033	03/11/2016	109.17	Call	Bond Future	626.0200	0.6260	714.1100	0.7141	14.071	0	0	0
2016/06/24	2033	03/11/2016	109.18	Call	Bond Future	616.0200	0.6160	704.1100	0.7041	14.300	0	0	0
2016/06/24	2037	04/08/2016			Bond Future	9.5706	90.6892	9.7678	89.0887	2.060	0.0000	0.0000	40,983
2016/06/24	2037	04/08/2016	9.24	Put	Bond Future	3,627.2400	3.6272	4,835.4200	4.8354	33.309	0	0	0
2016/06/24	2037	04/08/2016	9.26	Put	Bond Future	3,503.7400	3.5037	4,693.6600	4.6937	33.961	0	0	0
2016/06/24	2037	04/08/2016	9.24	Call	Bond Future	838.8800	0.8389	446.5600	0.4466	(46.767)	0	0	0
2016/06/24	2037	04/08/2016	9.25	Put	Bond Future	3,565.1300	3.5651	4,764.2400	4.7642	33.634	0	0	0
2016/06/24	2037	04/08/2016	9.25	Call	Bond Future	863.0700	0.8631	461.6800	0.4617	(46.507)	0	0	0
2016/06/24	2037	04/08/2016	9.26	Call	Bond Future	887.8500	0.8878	477.2700	0.4773	(46.244)	0	0	0
2016/06/24	2037	03/11/2016	10.35	Call	Bond Future	6,934.3700	6.9344	5,724.1300	5.7241	(17.453)	0	0	0
2016/06/24	2037	03/11/2016	10.36	Put	Bond Future	1,231.5100	1.2315	1,648.4800	1.6485	33.858	0	0	0
2016/06/24	2037	03/11/2016			Bond Future	9.6161	92.4146	9.8191	90.7827	2.111	0.0000	0.0000	0
2016/06/24	2037	03/11/2016	10.36	Call	Bond Future	6,989.5400	6.9895	5,774.6600	5.7747	(17.381)	0	0	0
2016/06/24	2037	03/11/2016	10.37	Call	Bond Future	7,044.6700	7.0447	5,825.1500	5.8251	(17.311)	0	0	0
2016/06/24	2037	03/11/2016	10.35	Put	Bond Future	1,249.8300	1.2498	1,671.4400	1.6714	33.733	0	0	0
2016/06/24	2037	03/11/2016	10.37	Put	Bond Future	1,213.2600	1.2133	1,625.5900	1.6256	33.985	0	0	0
2016/06/24	2037	02/02/2017	9.68	Put	Bond Future	4,305.6800	4.3057	5,126.8300	5.1268	19.071	0	0	0
2016/06/24	2037	02/02/2017			Bond Future	9.6557	90.0105	9.8650	88.3444	2.168	0.0000	0.0000	0
2016/06/24	2037	02/02/2017	9.67	Put	Bond Future	4,346.3600	4.3464	5,172.3800	5.1724	19.005	0	0	0
2016/06/24	2037	02/02/2017	9.68	Call	Bond Future	4,501.8100	4.5018	3,656.8800	3.6569	(18.769)	0	0	0
2016/06/24	2037	02/02/2017	9.66	Call	Bond Future	4,421.9400	4.4219	3,586.7700	3.5868	(18.887)	0	0	0
2016/06/24	2037	02/02/2017	9.67	Call	Bond Future	4,461.9300	4.4619	3,621.8700	3.6219	(18.827)	0	0	0
2016/06/24	2037	02/02/2017	9.66	Put	Bond Future	4,387.0500	4.3870	5,217.9600	5.2180	18.940	0	0	0
2016/06/24	2038	04/08/2016			Bond Future	134.9512	134.9512	134.9642	134.9642	0.010	0.0000	0.0000	21,722
2016/06/24	2038	04/08/2016	129.31	Call	Bond Future	5,641.1900	5.6412	5,654.1600	5.6542	0.230	0	0	0
2016/06/24	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/06/24	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2038	04/08/2016	129.32	Call	Bond Future	5,631.1900	5.6312	5,644.1600	5.6442	0.230	0	0	0
2016/06/24	2038	04/08/2016	129.30	Call	Bond Future	5,651.1900	5.6512	5,664.1600	5.6642	0.230	0	0	0
2016/06/24	2038	03/11/2016	136.32	Call	Bond Future	1,206.4500	1.2064	1,218.3100	1.2183	0.983	0	0	0
2016/06/24	2038	03/11/2016			Bond Future	137.5265	137.5265	137.5383	137.5383	0.009	0.0000	0.0000	0
2016/06/24	2038	03/11/2016	136.33	Call	Bond Future	1,196.4500	1.1964	1,208.3100	1.2083	0.991	0	0	0
2016/06/24	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2038	03/11/2016	136.31	Call	Bond Future	1,216.4500	1.2164	1,228.3100	1.2283	0.975	0	0	0
2016/06/24	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2040	04/08/2016			Bond Future	9.6409	94.3208	9.8329	92.6583	1.992	0.0000	0.0000	722
2016/06/24	2040	04/08/2016	9.49	Put	Bond Future	2,803.0100	2.8030	3,867.7900	3.8678	37.987	0	0	0
2016/06/24	2040	04/08/2016	9.50	Call	Bond Future	1,497.7700	1.4978	889.1700	0.8892	(40.634)	0	0	0
2016/06/24	2040	04/08/2016	9.51	Call	Bond Future	1,534.0300	1.5340	914.5100	0.9145	(40.385)	0	0	0
2016/06/24	2040	04/08/2016	9.49	Call	Bond Future	1,462.0600	1.4621	864.3300	0.8643	(40.883)	0	0	0
2016/06/24	2040	04/08/2016	9.51	Put	Bond Future	2,695.4300	2.6954	3,738.4200	3.7384	38.695	0	0	0
2016/06/24	2040	04/08/2016	9.50	Put	Bond Future	2,748.8800	2.7489	3,802.7900	3.8028	38.340	0	0	0
2016/06/24	2040	03/11/2016			Bond Future	9.6870	96.1152	9.8847	94.4202	2.041	0.0000	0.0000	0
2016/06/24	2040	03/11/2016	9.69	Put	Bond Future	3,651.6800	3.6517	4,514.1300	4.5141	23.618	0	0	0
2016/06/24	2040	03/11/2016	9.71	Put	Bond Future	3,564.6700	3.5647	4,414.2600	4.4143	23.834	0	0	0
2016/06/24	2040	03/11/2016	9.70	Put	Bond Future	3,607.9800	3.6080	4,464.0000	4.4640	23.726	0	0	0
2016/06/24	2040	03/11/2016	9.71	Call	Bond Future	3,764.4900	3.7645	2,919.1000	2.9191	(22.457)	0	0	0
2016/06/24	2040	03/11/2016	9.69	Call	Bond Future	3,677.7900	3.6778	2,845.2600	2.8453	(22.637)	0	0	0
2016/06/24	2040	03/11/2016	9.70	Call	Bond Future	3,721.0100	3.7210	2,882.0500	2.8820	(22.547)	0	0	0
2016/06/24	2044	04/08/2016	9.50	Call	Bond Future	1,464.2200	1.4642	865.0900	0.8651	(40.918)	0	0	0
2016/06/24	2044	04/08/2016			Bond Future	9.6551	91.5614	9.8471	89.8856	1.989	0.0000	0.0000	19,251
2016/06/24	2044	04/08/2016	9.51	Call	Bond Future	1,500.0600	1.5001	889.9900	0.8900	(40.670)	0	0	0
2016/06/24	2044	04/08/2016	9.49	Put	Bond Future	2,913.0500	2.9131	4,000.5800	4.0006	37.333	0	0	0
2016/06/24	2044	04/08/2016	9.51	Put	Bond Future	2,802.1600	2.8022	3,867.8800	3.8679	38.032	0	0	0
2016/06/24	2044	04/08/2016	9.49	Call	Bond Future	1,428.9400	1.4289	840.6800	0.8407	(41.168)	0	0	0
2016/06/24	2044	04/08/2016	9.50	Put	Bond Future	2,857.2500	2.8573	3,933.9100	3.9339	37.682	0	0	0
2016/06/24	2044	03/11/2016			Bond Future	9.6997	93.3033	9.8973	91.5948	2.037	0.0000	0.0000	0
2016/06/24	2044	03/11/2016	10.42	Call	Bond Future	7,408.5700	7.4086	6,151.9600	6.1520	(16.962)	0	0	0
2016/06/24	2044	03/11/2016	10.41	Put	Bond Future	1,457.4500	1.4575	1,914.2000	1.9142	31.339	0	0	0
2016/06/24	2044	03/11/2016	10.43	Put	Bond Future	1,416.7000	1.4167	1,863.8500	1.8638	31.563	0	0	0
2016/06/24	2044	03/11/2016	10.42	Put	Bond Future	1,437.0400	1.4370	1,888.9800	1.8890	31.449	0	0	0
2016/06/24	2044	03/11/2016	10.43	Call	Bond Future	7,466.3200	7.4663	6,204.9200	6.2049	(16.895)	0	0	0
2016/06/24	2044	03/11/2016	10.41	Call	Bond Future	7,350.7700	7.3508	6,098.9700	6.0990	(17.030)	0	0	0
2016/06/24	2044	02/02/2017			Bond Future	9.7389	90.7919	9.9424	89.0475	2.089	0.0000	0.0000	0
2016/06/24	2044	02/02/2017	9.77	Call	Bond Future	4,972.1200	4.9721	4,077.5000	4.0775	(17.993)	0	0	0
2016/06/24	2044	02/02/2017	9.76	Put	Bond Future	4,745.1800	4.7452	5,600.0000	5.6000	18.014	0	0	0
2016/06/24	2044	02/02/2017	9.78	Put	Bond Future	4,657.9100	4.6579	5,502.7200	5.5027	18.137	0	0	0
2016/06/24	2044	02/02/2017	9.77	Put	Bond Future	4,701.5300	4.7015	5,551.3400	5.5513	18.075	0	0	0
2016/06/24	2044	02/02/2017	9.78	Call	Bond Future	5,015.1600	5.0152	4,115.5400	4.1155	(17.938)	0	0	0
2016/06/24	2044	02/02/2017	9.76	Call	Bond Future	4,928.9700	4.9290	4,039.3600	4.0394	(18.049)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2046	04/08/2016			Bond Future	135.4479	135.4479	134.8803	134.8803	(0.419)	0.0000	0.0000	16,620
2016/06/24	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2046	04/08/2016	129.00	Call	Bond Future	6,447.8900	6.4479	5,880.3500	5.8803	(8.802)	0	0	0
2016/06/24	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2046	04/08/2016	129.01	Call	Bond Future	6,437.8900	6.4379	5,870.3500	5.8703	(8.816)	0	0	0
2016/06/24	2046	04/08/2016	129.02	Call	Bond Future	6,427.8900	6.4279	5,860.3500	5.8603	(8.829)	0	0	0
2016/06/24	2046	03/11/2016	137.07	Put	Bond Future	543.3500	0.5434	1,122.6500	1.1227	106.616	0	0	0
2016/06/24	2046	03/11/2016			Bond Future	136.5267	136.5267	135.9474	135.9474	(0.424)	0.0000	0.0000	0
2016/06/24	2046	03/11/2016	137.09	Put	Bond Future	563.3500	0.5634	1,142.6500	1.1427	102.831	0	0	0
2016/06/24	2046	03/11/2016	137.08	Put	Bond Future	553.3500	0.5534	1,132.6500	1.1327	104.690	0	0	0
2016/06/24	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	04/08/2016	139.14	Call	Bond Future	5,863.9900	5.8640	5,011.4200	5.0114	(14.539)	0	0	0
2016/06/24	2050	04/08/2016			Bond Future	145.0040	145.0040	144.1514	144.1514	(0.588)	0.0000	0.0000	21,135
2016/06/24	2050	04/08/2016	139.12	Call	Bond Future	5,883.9900	5.8840	5,031.4200	5.0314	(14.490)	0	0	0
2016/06/24	2050	04/08/2016	139.13	Call	Bond Future	5,873.9900	5.8740	5,021.4200	5.0214	(14.514)	0	0	0
2016/06/24	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	03/11/2016	149.52	Put	Bond Future	1,749.0000	1.7490	2,619.1800	2.6192	49.753	0	0	0
2016/06/24	2050	03/11/2016			Bond Future	147.7710	147.7710	146.9008	146.9008	(0.589)	0.0000	0.0000	0
2016/06/24	2050	03/11/2016	149.54	Put	Bond Future	1,769.0000	1.7690	2,639.1800	2.6392	49.191	0	0	0
2016/06/24	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	03/11/2016	149.53	Put	Bond Future	1,759.0000	1.7590	2,629.1800	2.6292	49.470	0	0	0
2016/06/24	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	AL37	04/08/2016			Index Future	490.8860	490.8860	487.0540	487.0540	(0.781)	0.0000	0.0000	15
2016/06/24	AL37	03/11/2016			Index Future	500.3250	500.3250	496.4140	496.4140	(0.782)	0.0000	0.0000	0
2016/06/24	AL7T	04/08/2016			Index Future	568.0650	568.0650	559.3150	559.3150	(1.540)	0.0000	0.0000	11
2016/06/24	AL7T	03/11/2016			Index Future	578.9880	578.9880	570.0640	570.0640	(1.541)	0.0000	0.0000	0
2016/06/24	ALBI	04/08/2016			Index Future	516.2620	516.2620	509.0900	509.0900	(1.389)	0.0000	0.0000	722
2016/06/24	ALBI	03/11/2016			Index Future	526.1880	526.1880	518.8740	518.8740	(1.390)	0.0000	0.0000	8
2016/06/24	ALBI	02/02/2017			Index Future	536.7340	536.7340	529.2640	529.2640	(1.392)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/24	EL28	04/08/2016			Bond Future	132.3289	132.3289	132.3428	132.3428	0.010	0.0000	0.0000	0
2016/06/24	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	EL28	04/08/2016	126.86	Call	Bond Future	5,468.9200	5.4689	5,482.7700	5.4828	0.253	0	0	0
2016/06/24	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	EL28	04/08/2016	126.87	Call	Bond Future	5,458.9200	5.4589	5,472.7700	5.4728	0.254	0	0	0
2016/06/24	EL28	04/08/2016	126.88	Call	Bond Future	5,448.9200	5.4489	5,462.7700	5.4628	0.254	0	0	0
2016/06/24	EL28	03/11/2016	132.17	Call	Bond Future	1,019.6100	1.0196	1,032.4400	1.0324	1.258	0	0	0
2016/06/24	EL28	03/11/2016			Bond Future	133.1896	133.1896	133.2024	133.2024	0.010	0.0000	0.0000	0
2016/06/24	EL28	03/11/2016	132.15	Call	Bond Future	1,039.6100	1.0396	1,052.4400	1.0524	1.234	0	0	0
2016/06/24	EL28	03/11/2016	132.16	Call	Bond Future	1,029.6100	1.0296	1,042.4400	1.0424	1.246	0	0	0
2016/06/24	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	04/08/2016			Bond Future	10.4281	79.8605	10.6252	78.5978	1.890	0.0000	0.0000	8,882
2016/06/24	ES33	04/08/2016	10.24	Put	Bond Future	1,234.9900	1.2350	2,497.7100	2.4977	102.245	0	0	0
2016/06/24	ES33	04/08/2016	10.26	Put	Bond Future	1,102.2400	1.1022	2,364.9600	2.3650	114.559	0	0	0
2016/06/24	ES33	04/08/2016	10.25	Put	Bond Future	1,168.5700	1.1686	2,431.2900	2.4313	108.057	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	03/11/2016			Bond Future	10.5053	77.5869	10.7089	76.2995	1.939	0.0000	0.0000	0
2016/06/24	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	ES33	03/11/2016	11.31	Call	Bond Future	4,900.4000	4.9004	3,612.9300	3,612.9	(26.273)	0	0	0
2016/06/24	ES33	03/11/2016	11.29	Call	Bond Future	4,784.4900	4.7845	3,497.0200	3,497.0	(26.909)	0	0	0
2016/06/24	ES33	03/11/2016	11.30	Call	Bond Future	4,842.4800	4.8425	3,555.0100	3,555.0	(26.587)	0	0	0
2016/06/24	ES33	02/02/2017			Bond Future	10.5788	79.1426	10.7896	77.8280	1.992	0.0000	0.0000	0
2016/06/24	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	1,244.1600	1,244.2	100.000	0	0	0
2016/06/24	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	1,118.0600	1,118.1	100.000	0	0	0
2016/06/24	ES33	02/02/2017	10.59	Call	Bond Future	70.4300	0.0704	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	1,181.0700	1,181.1	100.000	0	0	0
2016/06/24	ES33	02/02/2017	10.60	Call	Bond Future	133.5200	0.1335	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	ES33	02/02/2017	10.61	Call	Bond Future	196.5300	0.1965	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	ES42	04/08/2016			Bond Future	10.5880	84.1282	10.7850	82.6940	1.861	0.0000	0.0000	7,270
2016/06/24	ES42	03/11/2016			Bond Future	10.6641	81.4659	10.8678	80.0037	1.910	0.0000	0.0000	0
2016/06/24	GOVI	04/08/2016	520.99	Put	GOVI	64,140.0000	6.4140	133,130.0000	13,313.0	107.562	0	0	0
2016/06/24	GOVI	04/08/2016			GOVI	514.5760	514.5760	507.6770	507.6770	(1.341)	0.0000	0.0000	451
2016/06/24	GOVI	04/08/2016	521.01	Put	GOVI	64,340.0000	6.4340	133,330.0000	13,333.0	107.227	0	0	0
2016/06/24	GOVI	04/08/2016	521.00	Put	GOVI	64,240.0000	6.4240	133,230.0000	13,323.0	107.394	0	0	0
2016/06/24	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	03/11/2016	476.11	Call	GOVI	483,600.0000	48.3600	413,240.0000	41,324.0	(14.549)	0	0	0
2016/06/24	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	03/11/2016			GOVI	524.4700	524.4700	517.4340	517.4340	(1.342)	0.0000	0.0000	127
2016/06/24	GOVI	03/11/2016	476.12	Call	GOVI	483,500.0000	48.3500	413,140.0000	41,314.0	(14.552)	0	0	0
2016/06/24	GOVI	03/11/2016	476.13	Call	GOVI	483,400.0000	48.3400	413,040.0000	41,304.0	(14.555)	0	0	0
2016/06/24	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	GOVI	02/02/2017	533.34	Call	GOVI	16,400.0000	1.6400	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	GOVI	02/02/2017			GOVI	534.9800	534.9800	527.7950	527.7950	(1.343)	0.0000	0.0000	0
2016/06/24	GOVI	02/02/2017	533.32	Call	GOVI	16,600.0000	1.6600	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	GOVI	02/02/2017	533.33	Call	GOVI	16,500.0000	1.6500	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	55,250.0000	5,525.0	100.000	0	0	0
2016/06/24	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	55,450.0000	5,545.0	100.000	0	0	0
2016/06/24	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	55,350.0000	5,535.0	100.000	0	0	0
2016/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/24	IGOV	04/08/2016			Index Future	248.5510	248.5510	248.1510	248.1510	(0.161)	0.0000	0.0000	1,079
2016/06/24	IGOV	03/11/2016			Index Future	253.3450	253.3450	252.9350	252.9350	(0.162)	0.0000	0.0000	24
2016/06/24	IGOV	02/02/2017			Index Future	258.4370	258.4370	258.0150	258.0150	(0.163)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	ILBI	04/08/2016			Index Future	672.9390	672.9390	672.0550	672.0550	(0.131)	0.0000	0.0000	156
2016/06/24	ILBI	03/11/2016			Index Future	685.7810	685.7810	684.8800	684.8800	(0.131)	0.0000	0.0000	0
2016/06/24	IS01	19/12/2016			Interest Rate Swap	100.0896	100.0896	100.1028	100.1028	0.013	0.0000	0.0000	0
2016/06/24	IS01	16/03/2017			Interest Rate Swap	100.0675	100.0675	100.0995	100.0995	0.032	0.0000	0.0000	0
2016/06/24	IS01	15/06/2017			Interest Rate Swap	99.7428	99.7428	99.8020	99.8020	0.059	0.0000	0.0000	0
2016/06/24	IS01	21/09/2017			Interest Rate Swap	99.8593	99.8593	99.9519	99.9519	0.093	0.0000	0.0000	0
2016/06/24	IS02	18/12/2017			Interest Rate Swap	100.2220	100.2220	100.3430	100.3430	0.121	0.0000	0.0000	0
2016/06/24	IS02	16/03/2018			Interest Rate Swap	99.5976	99.5976	99.7447	99.7447	0.148	0.0000	0.0000	0
2016/06/24	IS02	15/06/2018			Interest Rate Swap	99.3668	99.3668	99.5735	99.5735	0.208	0.0000	0.0000	0
2016/06/24	IS02	21/09/2018			Interest Rate Swap	99.5375	99.5375	99.7988	99.7988	0.262	0.0000	0.0000	0
2016/06/24	IS05	17/12/2020			Interest Rate Swap	99.2317	99.2317	99.8035	99.8035	0.576	0.0000	0.0000	0
2016/06/24	IS05	16/03/2021			Interest Rate Swap	98.6571	98.6571	99.2603	99.2603	0.611	0.0000	0.0000	0
2016/06/24	IS05	15/06/2021			Interest Rate Swap	98.0473	98.0473	98.6786	98.6786	0.644	0.0000	0.0000	0
2016/06/24	IS05	21/09/2021			Interest Rate Swap	98.4136	98.4136	99.0677	99.0677	0.665	0.0000	0.0000	0
2016/06/24	IS10	17/12/2025			Interest Rate Swap	100.4099	100.4099	101.3888	101.3888	0.975	0.0000	0.0000	0
2016/06/24	IS10	16/03/2026			Interest Rate Swap	97.5885	97.5885	98.5987	98.5987	1.035	0.0000	0.0000	0
2016/06/24	IS10	15/06/2026			Interest Rate Swap	96.4247	96.4247	97.4553	97.4553	1.069	0.0000	0.0000	0
2016/06/24	IS10	21/09/2026			Interest Rate Swap	98.5230	98.5230	99.5530	99.5530	1.045	0.0000	0.0000	0
2016/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/24	JBAF	20/07/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/06/24	JBAF	17/08/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/06/24	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/06/24	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/24	JBAF	16/11/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/06/24	JBAF	21/12/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/06/24	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/24	JBAF	21/06/2017			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2016/06/24	JBAF	20/09/2017			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/06/24	JBAF	20/12/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2016/06/24	JBAF	20/03/2018			Jibar Tradeable Future	7.9600	92.0400	7.9600	92.0400	0.000	0.0000	0.0000	0
2016/06/24	JBAF	18/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/06/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/24	R023	04/08/2016	8.24	Call	Bond Future	305.3200	0.3053	139.4800	0.1395	(54.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	R023	04/08/2016	8.25	Put	Bond Future	2,193.4600		2.1935	2,970.4700	2.9705	35.424	0	0	0
2016/06/24	R023	04/08/2016			Bond Future	8.6370		99.0563	8.8359	98.1085	2.304	0.0000	0.0000	11,610
2016/06/24	R023	04/08/2016	8.25	Call	Bond Future	316.1400		0.3161	145.3700	0.1454	(54.017)	0	0	0
2016/06/24	R023	04/08/2016	8.26	Call	Bond Future	327.3600		0.3274	151.5300	0.1515	(53.712)	0	0	0
2016/06/24	R023	04/08/2016	8.24	Put	Bond Future	2,231.7600		2.2318	3,013.7000	3.0137	35.037	0	0	0
2016/06/24	R023	04/08/2016	8.26	Put	Bond Future	2,155.5900		2.1556	2,927.5400	2.9275	35.812	0	0	0
2016/06/24	R023	03/11/2016	9.73	Put	Bond Future	319.8900		0.3199	472.0000	0.4720	47.551	0	0	0
2016/06/24	R023	03/11/2016			Bond Future	8.6805		97.0093	8.8897	96.0425	2.410	0.0000	0.0000	0
2016/06/24	R023	03/11/2016	9.75	Put	Bond Future	308.0000		0.3080	455.6100	0.4556	47.925	0	0	0
2016/06/24	R023	03/11/2016	9.73	Call	Bond Future	5,048.7700		5.0488	4,234.1400	4.2341	(16.135)	0	0	0
2016/06/24	R023	03/11/2016	9.74	Put	Bond Future	313.9000		0.3139	463.7400	0.4637	47.735	0	0	0
2016/06/24	R023	03/11/2016	9.74	Call	Bond Future	5,086.4200		5.0864	4,269.5200	4.2695	(16.060)	0	0	0
2016/06/24	R023	03/11/2016	9.75	Call	Bond Future	5,124.1300		5.1241	4,305.0000	4.3050	(15.986)	0	0	0
2016/06/24	R023	02/02/2017	8.85	Call	Bond Future	2,530.4600		2.5305	2,012.3000	2.0123	(20.477)	0	0	0
2016/06/24	R023	02/02/2017			Bond Future	8.7137		98.9541	8.9345	97.9663	2.534	0.0000	0.0000	0
2016/06/24	R023	02/02/2017	8.86	Call	Bond Future	2,554.9300		2.5549	2,033.5900	2.0336	(20.405)	0	0	0
2016/06/24	R023	02/02/2017	8.84	Put	Bond Future	1,939.6600		1.9397	2,412.4700	2.4125	24.376	0	0	0
2016/06/24	R023	02/02/2017	8.86	Put	Bond Future	1,899.1400		1.8991	2,365.6000	2.3656	24.562	0	0	0
2016/06/24	R023	02/02/2017	8.84	Call	Bond Future	2,506.1200		2.5061	1,991.1300	1.9911	(20.549)	0	0	0
2016/06/24	R023	02/02/2017	8.85	Put	Bond Future	1,919.3200		1.9193	2,388.9600	2.3890	24.469	0	0	0
2016/06/24	R035	04/08/2016			Bond Future	9.5041		98.4861	9.7013	96.8743	2.075	0.0000	0.0000	5,505
2016/06/24	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R035	04/08/2016	10.35	Call	Bond Future	6,624.1100		6.6241	5,012.2500	5.0123	(24.333)	0	0	0
2016/06/24	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R035	04/08/2016	10.36	Call	Bond Future	6,698.0500		6.6980	5,086.1900	5.0862	(24.065)	0	0	0
2016/06/24	R035	04/08/2016	10.37	Call	Bond Future	6,771.9000		6.7719	5,160.0400	5.1600	(23.802)	0	0	0
2016/06/24	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	1,420.5000	1.4205	100.000	0	0	0
2016/06/24	R035	03/11/2016			Bond Future	9.5527		95.8576	9.7561	94.2142	2.129	0.0000	0.0000	0
2016/06/24	R035	03/11/2016	9.59	Call	Bond Future	304.4400		0.3044	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R035	03/11/2016	9.57	Call	Bond Future	141.2100		0.1412	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R035	03/11/2016	9.58	Call	Bond Future	222.8800		0.2229	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	1,502.1700	1.5022	100.000	0	0	0
2016/06/24	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	1,338.9400	1.3389	100.000	0	0	0
2016/06/24	R186	04/08/2016	8.51	Put	Bond Future	3,247.5900		3.2476	4,658.2000	4.6582	43.436	0	0	0
2016/06/24	R186	04/08/2016	8.90	Call	Bond Future	1,582.0500		1.5821	822.4200	0.8224	(48.016)	0	0	500
2016/06/24	R186	04/08/2016	8.85	Call	Bond Future	1,404.7500		1.4047	708.9200	0.7089	(49.534)	0	0	750
2016/06/24	R186	04/08/2016	9.60	Call	Bond Future	5,157.6000		5.1576	3,654.4400	3.6544	(29.145)	0	0	0
2016/06/24	R186	04/08/2016	10.00	Put	Bond Future	33.7700		0.0338	94.4000	0.0944	179.538	0	0	6,500
2016/06/24	R186	04/08/2016			Bond Future	8.8826		112.2223	9.1264	110.4933	2.744	0.0000	0.0000	97,765
2016/06/24	R186	04/08/2016	8.50	Put	Bond Future	3,304.3200		3.3043	4,723.8200	4.7238	42.959	0	0	0
2016/06/24	R186	04/08/2016	9.25	Put	Bond Future	562.0200		0.5620	1,097.3700	1.0974	95.255	0	0	1,000
2016/06/24	R186	04/08/2016	9.35	Put	Bond Future	410.8400		0.4108	841.0000	0.8410	104.703	0	0	0
2016/06/24	R186	04/08/2016	9.40	Put	Bond Future	348.7500		0.3488	731.1500	0.7311	109.649	0	0	5,000
2016/06/24	R186	04/08/2016	9.30	Put	Bond Future	481.6600		0.4817	962.8800	0.9629	99.909	0	0	0
2016/06/24	R186	04/08/2016	8.51	Call	Bond Future	531.8800		0.5319	213.4400	0.2134	(59.871)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	R186	04/08/2016	8.85	Put	Bond Future	1,638.9500	1.6390	2,672.1700	2.6722	63.042	0	0	0
2016/06/24	R186	04/08/2016	8.49	Call	Bond Future	497.5400	0.4975	196.7100	0.1967	(60.463)	0	0	0
2016/06/24	R186	04/08/2016	8.50	Call	Bond Future	514.4900	0.5145	204.9400	0.2049	(60.166)	0	0	0
2016/06/24	R186	04/08/2016	8.90	Put	Bond Future	1,457.5500	1.4575	2,426.9700	2.4270	66.510	0	0	0
2016/06/24	R186	04/08/2016	9.25	Call	Bond Future	3,153.9300	3.1539	1,960.2300	1.9602	(37.848)	0	0	0
2016/06/24	R186	04/08/2016	9.35	Call	Bond Future	3,693.9400	3.6939	2,395.0500	2.3950	(35.163)	0	0	500
2016/06/24	R186	04/08/2016	9.40	Call	Bond Future	3,975.2000	3.9752	2,628.5500	2.6286	(33.876)	0	0	0
2016/06/24	R186	04/08/2016	9.30	Call	Bond Future	3,419.9200	3.4199	2,172.0900	2.1721	(36.487)	0	0	500
2016/06/24	R186	04/08/2016	9.60	Put	Bond Future	172.6600	0.1727	398.5500	0.3985	130.829	0	0	5,635
2016/06/24	R186	04/08/2016	10.00	Call	Bond Future	7,665.7800	7.6658	5,997.3600	5.9974	(21.765)	0	0	0
2016/06/24	R186	04/08/2016	8.49	Put	Bond Future	3,361.5500	3.3615	4,789.7700	4.7898	42.487	0	0	0
2016/06/24	R186	03/11/2016	9.40	Put	Bond Future	1,354.3300	1.3543	1,960.6500	1.9606	44.769	0	0	0
2016/06/24	R186	03/11/2016			Bond Future	8.9237	114.3569	9.1773	112.5939	2.841	0.0000	0.0000	10
2016/06/24	R186	03/11/2016	9.20	Put	Bond Future	1,826.0600	1.8261	2,568.8100	2.5688	40.675	0	0	0
2016/06/24	R186	03/11/2016	8.95	Put	Bond Future	2,584.2000	2.5842	3,508.6300	3.5086	35.772	0	0	0
2016/06/24	R186	03/11/2016	8.97	Put	Bond Future	2,516.2500	2.5163	3,425.9400	3.4259	36.153	0	0	0
2016/06/24	R186	03/11/2016	9.66	Call	Bond Future	5,909.1300	5.9091	4,595.4700	4.5955	(22.231)	0	0	0
2016/06/24	R186	03/11/2016	8.96	Put	Bond Future	2,550.0600	2.5501	3,467.1200	3.4671	35.962	0	0	0
2016/06/24	R186	03/11/2016	8.97	Call	Bond Future	2,840.7800	2.8408	1,987.4800	1.9875	(30.038)	0	0	0
2016/06/24	R186	03/11/2016	9.71	Call	Bond Future	6,166.9200	6.1669	4,826.2000	4.8262	(21.741)	0	0	0
2016/06/24	R186	03/11/2016	9.20	Call	Bond Future	3,745.0900	3.7451	2,724.8500	2.7249	(27.242)	0	0	1,425
2016/06/24	R186	03/11/2016	8.95	Call	Bond Future	2,768.5800	2.7686	1,930.0200	1.9300	(30.288)	0	0	0
2016/06/24	R186	03/11/2016	9.40	Call	Bond Future	4,634.5000	4.6345	3,477.8300	3.4778	(24.958)	0	0	1,425
2016/06/24	R186	03/11/2016	9.66	Put	Bond Future	893.9800	0.8940	1,343.3100	1.3433	50.262	0	0	5,000
2016/06/24	R186	03/11/2016	9.71	Put	Bond Future	822.5200	0.8225	1,244.7900	1.2448	51.339	0	0	5,000
2016/06/24	R186	03/11/2016	8.96	Call	Bond Future	2,804.5500	2.8045	1,958.6200	1.9586	(30.163)	0	0	0
2016/06/24	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R197	04/08/2016			Bond Future	299.5677	299.5677	299.5948	299.5948	0.009	0.0000	0.0000	1,657
2016/06/24	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R197	04/08/2016	293.98	Call	Bond Future	5,587.7400	5.5877	5,614.7700	5.6148	0.484	0	0	0
2016/06/24	R197	04/08/2016	293.96	Call	Bond Future	5,607.7400	5.6077	5,634.7700	5.6348	0.482	0	0	0
2016/06/24	R197	04/08/2016	293.97	Call	Bond Future	5,597.7400	5.5977	5,624.7700	5.6248	0.483	0	0	0
2016/06/24	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R197	03/11/2016	303.56	Call	Bond Future	1,723.8000	1.7238	1,748.7700	1.7488	1.449	0	0	0
2016/06/24	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R197	03/11/2016			Bond Future	305.2838	305.2838	305.3088	305.3088	0.008	0.0000	0.0000	0
2016/06/24	R197	03/11/2016	303.57	Call	Bond Future	1,713.8000	1.7138	1,738.7700	1.7388	1.457	0	0	0
2016/06/24	R197	03/11/2016	303.58	Call	Bond Future	1,703.8000	1.7038	1,728.7700	1.7288	1.466	0	0	0
2016/06/24	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R202	04/08/2016	243.25	Call	Bond Future	7,143.1400	7.1431	6,464.2100	6.4642	(9.505)	0	0	0
2016/06/24	R202	04/08/2016			Bond Future	249.5728	249.5728	248.7483	248.7483	(0.330)	0.0000	0.0000	37,553
2016/06/24	R202	04/08/2016	243.26	Call	Bond Future	7,135.1600	7.1352	6,456.5300	6.4565	(9.511)	0	0	0
2016/06/24	R202	04/08/2016	243.24	Put	Bond Future	818.3300	0.8183	963.6500	0.9636	17.758	0	0	0
2016/06/24	R202	04/08/2016	243.26	Put	Bond Future	822.3700	0.8224	968.2800	0.9683	17.743	0	0	0
2016/06/24	R202	04/08/2016	243.24	Call	Bond Future	7,151.1200	7.1511	6,471.9000	6.4719	(9.498)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/24	R202	04/08/2016	243.25	Put	Bond Future	820.3500	0.8203	965.9600	0.9660	17.750	0	0	0
2016/06/24	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	357.3200	0.3573	100.000	0	0	0
2016/06/24	R202	03/11/2016			Bond Future	254.3348	254.3348	253.4927	253.4927	(0.331)	0.0000	0.0000	0
2016/06/24	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	377.3200	0.3773	100.000	0	0	0
2016/06/24	R202	03/11/2016	253.85	Call	Bond Future	484.8200	0.4848	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	367.3200	0.3673	100.000	0	0	0
2016/06/24	R202	03/11/2016	253.86	Call	Bond Future	474.8200	0.4748	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R202	03/11/2016	253.87	Call	Bond Future	464.8200	0.4648	0.0000	0.0000	(100.000)	0	0	0
2016/06/24	R203	04/08/2016	7.26	Call	Bond Future	56.8800	0.0569	20.4100	0.0204	(64.117)	0	0	0
2016/06/24	R203	04/08/2016			Bond Future	7.5642	104.0155	7.7753	103.7960	2.791	0.0000	0.0000	58,231
2016/06/24	R203	04/08/2016	7.24	Call	Bond Future	52.0500	0.0521	18.2600	0.0183	(64.918)	0	0	0
2016/06/24	R203	04/08/2016	7.25	Call	Bond Future	54.4200	0.0544	19.3100	0.0193	(64.517)	0	0	0
2016/06/24	R203	04/08/2016	7.24	Put	Bond Future	390.6500	0.3906	576.4300	0.5764	47.557	0	0	0
2016/06/24	R203	04/08/2016	7.26	Put	Bond Future	374.5400	0.3745	557.6400	0.5576	48.887	0	0	0
2016/06/24	R203	04/08/2016	7.25	Put	Bond Future	382.5500	0.3826	567.0100	0.5670	48.219	0	0	0
2016/06/24	R203	03/11/2016	8.86	Call	Bond Future	1,112.1900	1.1122	901.8700	0.9019	(18.910)	0	0	0
2016/06/24	R203	03/11/2016			Bond Future	7.4998	101.8222	7.7758	101.5975	3.680	0.0000	0.0000	0
2016/06/24	R203	03/11/2016	8.84	Call	Bond Future	1,096.7900	1.0968	887.1000	0.8871	(19.119)	0	0	0
2016/06/24	R203	03/11/2016	8.85	Call	Bond Future	1,104.4900	1.1045	894.4800	0.8945	(19.014)	0	0	0
2016/06/24	R203	03/11/2016	8.84	Put	Bond Future	13.1000	0.0131	28.1200	0.0281	114.656	0	0	0
2016/06/24	R203	03/11/2016	8.86	Put	Bond Future	12.4600	0.0125	26.8500	0.0269	115.490	0	0	0
2016/06/24	R203	03/11/2016	8.85	Put	Bond Future	12.7800	0.0128	27.4800	0.0275	115.023	0	0	0
2016/06/24	R203	02/02/2017	7.70	Call	Bond Future	376.4000	0.3764	237.8500	0.2379	(36.809)	0	0	0
2016/06/24	R203	02/02/2017	7.71	Put	Bond Future	119.3500	0.1194	210.8500	0.2109	76.665	0	0	0
2016/06/24	R203	02/02/2017			Bond Future	7.2598	103.8636	7.6582	103.6326	5.487	0.0000	0.0000	0
2016/06/24	R203	02/02/2017	7.71	Call	Bond Future	380.3000	0.3803	240.8400	0.2408	(36.671)	0	0	0
2016/06/24	R203	02/02/2017	7.72	Call	Bond Future	384.5100	0.3845	244.1900	0.2442	(36.493)	0	0	0
2016/06/24	R203	02/02/2017	7.70	Put	Bond Future	121.2300	0.1212	213.6400	0.2136	76.227	0	0	0
2016/06/24	R203	02/02/2017	7.72	Put	Bond Future	117.7700	0.1178	208.4100	0.2084	76.964	0	0	0
2016/06/24	R204	04/08/2016			Bond Future	7.9805	101.1185	8.1749	100.7080	2.435	0.0000	0.0000	33,387
2016/06/24	R204	04/08/2016	7.74	Put	Bond Future	686.4400	0.6864	1,001.0000	1.0010	45.825	0	0	0
2016/06/24	R204	04/08/2016	7.76	Put	Bond Future	656.9900	0.6570	965.7000	0.9657	46.989	0	0	0
2016/06/24	R204	04/08/2016	7.74	Call	Bond Future	175.2500	0.1752	79.2300	0.0792	(54.790)	0	0	0
2016/06/24	R204	04/08/2016	7.75	Put	Bond Future	671.6900	0.6717	983.3300	0.9833	46.396	0	0	0
2016/06/24	R204	04/08/2016	7.75	Call	Bond Future	181.8100	0.1818	82.8700	0.0829	(54.419)	0	0	0
2016/06/24	R204	04/08/2016	7.76	Call	Bond Future	188.4200	0.1884	86.5500	0.0865	(54.065)	0	0	0
2016/06/24	R204	03/11/2016			Bond Future	8.0021	103.0419	8.2217	102.6226	2.745	0.0000	0.0000	0
2016/06/24	R204	03/11/2016	9.21	Put	Bond Future	59.4900	0.0595	100.4200	0.1004	68.801	0	0	0
2016/06/24	R204	03/11/2016	9.23	Put	Bond Future	56.7800	0.0568	96.1700	0.0962	69.373	0	0	0
2016/06/24	R204	03/11/2016	9.22	Put	Bond Future	58.0700	0.0581	98.2100	0.0982	69.123	0	0	0
2016/06/24	R204	03/11/2016	9.22	Call	Bond Future	2,355.3400	2.3553	1,976.1200	1.9761	(16.100)	0	0	0
2016/06/24	R204	03/11/2016	9.21	Call	Bond Future	2,338.1700	2.3382	1,959.7400	1.9597	(16.185)	0	0	0
2016/06/24	R204	03/11/2016	9.23	Call	Bond Future	2,372.6300	2.3726	1,992.6600	1.9927	(16.015)	0	0	0
2016/06/24	R204	02/02/2017	8.28	Call	Bond Future	998.4400	0.9984	753.5000	0.7535	(24.532)	0	0	0
2016/06/24	R204	02/02/2017			Bond Future	7.9850	101.0654	8.2374	100.6359	3.161	0.0000	0.0000	0
2016/06/24	R204	02/02/2017	8.29	Call	Bond Future	1,009.0500	1.0091	762.5300	0.7625	(24.431)	0	0	0

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2016/06/24	R204	02/02/2017	8.30	Call	Bond Future	1,020.0100	1.0200	771.9400	0.7719	(24.320)	0	0	0
2016/06/24	R204	02/02/2017	8.28	Put	Bond Future	496.7100	0.4967	681.2400	0.6812	37.150	0	0	0
2016/06/24	R204	02/02/2017	8.30	Put	Bond Future	484.3900	0.4844	665.7900	0.6658	37.449	0	0	0
2016/06/24	R204	02/02/2017	8.29	Put	Bond Future	490.3700	0.4904	673.3200	0.6733	37.309	0	0	0
2016/06/24	R207	04/08/2016			Bond Future	8.2393	97.5992	8.4515	96.9896	2.575	0.0000	0.0000	76,760
2016/06/24	R207	04/08/2016	7.99	Put	Bond Future	982.5900	0.9826	1,447.5600	1.4476	47.321	0	0	0
2016/06/24	R207	04/08/2016	8.01	Put	Bond Future	942.5800	0.9426	1,399.3600	1.3994	48.461	0	0	0
2016/06/24	R207	04/08/2016	8.00	Put	Bond Future	962.4700	0.9625	1,423.3800	1.4234	47.888	0	0	0
2016/06/24	R207	04/08/2016	8.01	Call	Bond Future	278.4000	0.2784	125.6100	0.1256	(54.881)	0	0	0
2016/06/24	R207	04/08/2016	7.99	Call	Bond Future	260.2300	0.2602	115.6300	0.1156	(55.566)	0	0	0
2016/06/24	R207	04/08/2016	8.00	Call	Bond Future	269.2000	0.2692	120.5400	0.1205	(55.223)	0	0	0
2016/06/24	R207	02/02/2017	9.24	Call	Bond Future	2,698.3200	2.6983	2,207.4700	2.2075	(18.191)	0	0	0
2016/06/24	R207	02/02/2017			Bond Future	8.2837	97.8061	8.5374	97.1698	3.062	0.0000	0.0000	0
2016/06/24	R207	02/02/2017	8.91	Call	Bond Future	2,074.5600	2.0746	1,642.4200	1.6424	(20.830)	0	0	62
2016/06/24	R207	02/02/2017	9.22	Call	Bond Future	2,658.8500	2.6588	2,171.2100	2.1712	(18.340)	0	0	0
2016/06/24	R207	02/02/2017	9.23	Call	Bond Future	2,678.5600	2.6786	2,189.3100	2.1893	(18.265)	0	0	0
2016/06/24	R207	02/02/2017	8.91	Put	Bond Future	512.8300	0.5128	716.9500	0.7169	39.803	0	0	0
2016/06/24	R207	02/02/2017	9.22	Put	Bond Future	335.5300	0.3355	484.1500	0.4841	44.294	0	0	0
2016/06/24	R207	02/02/2017	9.24	Put	Bond Future	326.1300	0.3261	471.5400	0.4715	44.587	0	0	0
2016/06/24	R207	02/02/2017	9.23	Put	Bond Future	330.8000	0.3308	477.8100	0.4778	44.441	0	0	0
2016/06/24	R208	04/08/2016	8.01	Put	Bond Future	1,642.1600	1.6422	2,277.8300	2.2778	38.709	0	0	0
2016/06/24	R208	04/08/2016			Bond Future	8.3988	96.1916	8.6093	95.4303	2.506	0.0000	0.0000	48,487
2016/06/24	R208	04/08/2016	8.00	Put	Bond Future	1,671.3300	1.6713	2,310.9100	2.3109	38.268	0	0	0
2016/06/24	R208	04/08/2016	7.99	Call	Bond Future	200.6000	0.2006	82.7000	0.0827	(58.774)	0	0	0
2016/06/24	R208	04/08/2016	8.00	Call	Bond Future	208.2300	0.2082	86.5000	0.0865	(58.459)	0	0	0
2016/06/24	R208	04/08/2016	8.01	Call	Bond Future	216.0900	0.2161	90.4500	0.0904	(58.142)	0	0	0
2016/06/24	R208	04/08/2016	7.99	Put	Bond Future	1,700.7400	1.7007	2,344.1500	2.3441	37.831	0	0	0
2016/06/24	R208	03/11/2016	9.59	Put	Bond Future	164.8400	0.1648	262.6200	0.2626	59.318	0	0	0
2016/06/24	R208	03/11/2016			Bond Future	8.4387	94.6186	8.6634	93.8419	2.663	0.0000	0.0000	0
2016/06/24	R208	03/11/2016	9.58	Put	Bond Future	168.2400	0.1682	267.6500	0.2677	59.088	0	0	0
2016/06/24	R208	03/11/2016	9.57	Call	Bond Future	4,004.3000	4.0043	3,328.7200	3.3287	(16.871)	0	0	0
2016/06/24	R208	03/11/2016	9.58	Call	Bond Future	4,033.7500	4.0338	3,356.4800	3.3565	(16.790)	0	0	0
2016/06/24	R208	03/11/2016	9.59	Call	Bond Future	4,063.3500	4.0633	3,384.4500	3.3844	(16.708)	0	0	0
2016/06/24	R208	03/11/2016	9.57	Put	Bond Future	171.8100	0.1718	272.9100	0.2729	58.844	0	0	0
2016/06/24	R208	02/02/2017			Bond Future	8.4624	96.5156	8.7033	95.7217	2.847	0.0000	0.0000	0
2016/06/24	R208	02/02/2017	8.64	Call	Bond Future	1,840.7800	1.8408	1,418.5900	1.4186	(22.935)	0	0	0
2016/06/24	R208	02/02/2017	8.63	Put	Bond Future	1,268.9600	1.2690	1,643.3200	1.6433	29.501	0	0	0
2016/06/24	R208	02/02/2017	8.65	Put	Bond Future	1,240.7500	1.2408	1,609.7000	1.6097	29.736	0	0	0
2016/06/24	R208	02/02/2017	8.64	Put	Bond Future	1,254.8000	1.2548	1,626.4500	1.6265	29.618	0	0	0
2016/06/24	R208	02/02/2017	8.65	Call	Bond Future	1,859.5900	1.8596	1,434.7000	1.4347	(22.849)	0	0	0
2016/06/24	R208	02/02/2017	8.63	Call	Bond Future	1,822.0700	1.8221	1,402.5900	1.4026	(23.022)	0	0	0
2016/06/24	R209	04/08/2016	9.26	Call	Bond Future	990.2500	0.9903	550.9500	0.5509	(44.363)	0	0	0
2016/06/24	R209	04/08/2016	9.70	Put	Bond Future	815.7600	0.8158	1,306.9700	1.3070	60.215	0	0	250
2016/06/24	R209	04/08/2016			Bond Future	9.4422	73.9537	9.6392	72.6132	2.087	0.0000	0.0000	55,103
2016/06/24	R209	04/08/2016	9.24	Call	Bond Future	939.0600	0.9391	517.3900	0.5174	(44.903)	0	0	0

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2016/06/24	R209	04/08/2016	9.60	Put	Bond Future	1,056.9400	1.0569	1,639.0000	1.6390	55.070	0	0	0
2016/06/24	R209	04/08/2016	10.60	Call	Bond Future	7,395.5800	7.3956	6,100.9400	6.1009	(17.506)	0	0	5,624
2016/06/24	R209	04/08/2016	9.40	Put	Bond Future	1,691.2300	1.6912	2,463.3200	2.4633	45.653	0	0	0
2016/06/24	R209	04/08/2016	9.70	Call	Bond Future	2,561.9700	2.5620	1,712.6400	1.7126	(33.151)	0	0	0
2016/06/24	R209	04/08/2016	10.29	Call	Bond Future	5,634.2200	5.6342	4,416.2400	4.4162	(21.618)	0	0	0
2016/06/24	R209	04/08/2016	9.25	Call	Bond Future	964.4800	0.9645	534.0200	0.5340	(44.631)	0	0	0
2016/06/24	R209	04/08/2016	9.24	Put	Bond Future	2,355.7100	2.3557	3,274.5800	3.2746	39.006	0	0	0
2016/06/24	R209	04/08/2016	10.60	Put	Bond Future	39.8500	0.0398	85.7500	0.0857	115.182	0	0	0
2016/06/24	R209	04/08/2016	9.40	Call	Bond Future	1,398.9800	1.3990	830.5300	0.8305	(40.633)	0	0	250
2016/06/24	R209	04/08/2016	9.26	Put	Bond Future	2,264.9000	2.2649	3,166.1400	3.1661	39.792	0	0	0
2016/06/24	R209	04/08/2016	9.60	Call	Bond Future	2,133.5700	2.1336	1,375.0900	1.3751	(35.550)	0	0	5,624
2016/06/24	R209	04/08/2016	9.25	Put	Bond Future	2,310.0800	2.3101	3,220.1600	3.2202	39.396	0	0	0
2016/06/24	R209	04/08/2016	10.29	Put	Bond Future	129.2400	0.1292	251.8000	0.2518	94.831	0	0	250
2016/06/24	R209	03/11/2016	10.26	Call	Bond Future	5,947.5300	5.9475	4,909.4900	4.9095	(17.453)	0	0	0
2016/06/24	R209	03/11/2016			Bond Future	9.4843	72.2098	9.6869	70.8431	2.137	0.0000	0.0000	0
2016/06/24	R209	03/11/2016	10.24	Call	Bond Future	5,854.0300	5.8540	4,823.7500	4.8238	(17.599)	0	0	0
2016/06/24	R209	03/11/2016	10.25	Call	Bond Future	5,900.7300	5.9007	4,866.5600	4.8666	(17.526)	0	0	0
2016/06/24	R209	03/11/2016	10.24	Put	Bond Future	954.0800	0.9541	1,290.5300	1.2905	35.264	0	0	0
2016/06/24	R209	03/11/2016	10.25	Put	Bond Future	939.4300	0.9394	1,271.9900	1.2720	35.400	0	0	5,000
2016/06/24	R209	03/11/2016	10.26	Put	Bond Future	924.9800	0.9250	1,253.6700	1.2537	35.535	0	0	0
2016/06/24	R209	02/02/2017	9.55	Put	Bond Future	3,505.4400	3.5054	4,191.7100	4.1917	19.577	0	0	0
2016/06/24	R209	02/02/2017			Bond Future	9.5202	73.6576	9.7287	72.2623	2.190	0.0000	0.0000	0
2016/06/24	R209	02/02/2017	9.54	Put	Bond Future	3,539.3000	3.5393	4,229.7600	4.2298	19.508	0	0	0
2016/06/24	R209	02/02/2017	9.55	Call	Bond Future	3,707.4400	3.7074	2,998.3700	2.9984	(19.126)	0	0	0
2016/06/24	R209	02/02/2017	9.53	Call	Bond Future	3,639.9300	3.6399	2,939.2500	2.9393	(19.250)	0	0	0
2016/06/24	R209	02/02/2017	9.54	Call	Bond Future	3,673.6100	3.6736	2,968.7300	2.9687	(19.188)	0	0	0
2016/06/24	R209	02/02/2017	9.53	Put	Bond Future	3,573.4000	3.5734	4,268.0600	4.2681	19.440	0	0	0
2016/06/24	R210	04/08/2016			Bond Future	188.9015	188.9015	188.9189	188.9189	0.009	0.0000	0.0000	2,571
2016/06/24	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	04/08/2016	181.50	Call	Bond Future	7,401.5100	7.4015	7,418.9200	7.4189	0.235	0	0	0
2016/06/24	R210	04/08/2016	181.52	Call	Bond Future	7,381.5100	7.3815	7,398.9200	7.3989	0.236	0	0	0
2016/06/24	R210	04/08/2016	181.51	Call	Bond Future	7,391.5100	7.3915	7,408.9200	7.4089	0.236	0	0	0
2016/06/24	R210	03/11/2016			Bond Future	190.2237	190.2237	190.2395	190.2395	0.008	0.0000	0.0000	0
2016/06/24	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R210	03/11/2016	188.90	Call	Bond Future	1,323.6900	1.3237	1,339.4900	1.3395	1.194	0	0	0
2016/06/24	R210	03/11/2016	188.91	Call	Bond Future	1,313.6900	1.3137	1,329.4900	1.3295	1.203	0	0	0
2016/06/24	R210	03/11/2016	188.92	Call	Bond Future	1,303.6900	1.3037	1,319.4900	1.3195	1.212	0	0	0
2016/06/24	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R211	04/08/2016			Bond Future	139.8718	139.8718	139.8823	139.8823	0.007	0.0000	0.0000	64
2016/06/24	R211	04/08/2016	137.09	Call	Bond Future	2,781.8500	2.7819	2,792.2800	2.7923	0.375	0	0	0
2016/06/24	R211	04/08/2016	137.07	Call	Bond Future	2,801.8500	2.8019	2,812.2800	2.8123	0.372	0	0	0
2016/06/24	R211	04/08/2016	137.08	Call	Bond Future	2,791.8500	2.7919	2,802.2800	2.8023	0.374	0	0	0

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2016/06/24	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R211	03/11/2016	141.75	Call	Bond Future	790.9400	0.7909	800.2600	0.8003	1.178	0	0	0
2016/06/24	R211	03/11/2016			Bond Future	142.5409	142.5409	142.5503	142.5503	0.007	0.0000	0.0000	0
2016/06/24	R211	03/11/2016	141.76	Call	Bond Future	780.9400	0.7809	790.2600	0.7903	1.193	0	0	0
2016/06/24	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R211	03/11/2016	141.74	Call	Bond Future	800.9400	0.8009	810.2600	0.8103	1.164	0	0	0
2016/06/24	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	04/08/2016	142.43	Call	Bond Future	3,661.1000	3.6611	3,674.6100	3.6746	0.369	0	0	0
2016/06/24	R212	04/08/2016			Bond Future	146.0911	146.0911	146.1046	146.1046	0.009	0.0000	0.0000	4,218
2016/06/24	R212	04/08/2016	142.44	Call	Bond Future	3,651.1000	3.6511	3,664.6100	3.6646	0.370	0	0	0
2016/06/24	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	04/08/2016	142.42	Call	Bond Future	3,671.1000	3.6711	3,684.6100	3.6846	0.368	0	0	0
2016/06/24	R212	03/11/2016			Bond Future	148.8789	148.8789	148.8913	148.8913	0.008	0.0000	0.0000	0
2016/06/24	R212	03/11/2016	148.11	Call	Bond Future	768.9100	0.7689	781.2800	0.7813	1.609	0	0	0
2016/06/24	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/24	R212	03/11/2016	148.12	Call	Bond Future	758.9100	0.7589	771.2800	0.7713	1.630	0	0	0
2016/06/24	R212	03/11/2016	148.10	Call	Bond Future	778.9100	0.7789	791.2800	0.7913	1.588	0	0	0
2016/06/24	R213	04/08/2016			Bond Future	9.3125	84.8632	9.5300	83.3928	2.336	0.0000	0.0000	44,423
2016/06/24	R213	04/08/2016	8.99	Put	Bond Future	2,894.9700	2.8950	4,027.7600	4.0278	39.130	0	0	0
2016/06/24	R213	04/08/2016	9.01	Put	Bond Future	2,792.7800	2.7928	3,908.6100	3.9086	39.954	0	0	0
2016/06/24	R213	04/08/2016	9.00	Put	Bond Future	2,843.6200	2.8436	3,967.9800	3.9680	39.540	0	0	0
2016/06/24	R213	04/08/2016	9.01	Call	Bond Future	684.8600	0.6849	330.2700	0.3303	(51.776)	0	0	0
2016/06/24	R213	04/08/2016	8.99	Call	Bond Future	644.9900	0.6450	307.3600	0.3074	(52.347)	0	0	0
2016/06/24	R213	04/08/2016	9.00	Call	Bond Future	664.7100	0.6647	318.6500	0.3186	(52.062)	0	0	0
2016/06/24	R213	03/11/2016			Bond Future	9.3578	82.9266	9.5823	81.4275	2.399	0.0000	0.0000	0
2016/06/24	R213	03/11/2016	10.18	Put	Bond Future	818.9700	0.8190	1,162.8000	1.1628	41.983	0	0	0
2016/06/24	R213	03/11/2016	10.20	Put	Bond Future	792.9600	0.7930	1,128.4600	1.1285	42.310	0	0	0
2016/06/24	R213	03/11/2016	10.18	Call	Bond Future	6,125.2300	6.1252	4,969.9100	4.9699	(18.862)	0	0	0
2016/06/24	R213	03/11/2016	10.19	Put	Bond Future	805.8000	0.8058	1,145.4400	1.1454	42.149	0	0	0
2016/06/24	R213	03/11/2016	10.19	Call	Bond Future	6,173.5500	6.1736	5,014.0400	5.0140	(18.782)	0	0	0
2016/06/24	R213	03/11/2016	10.20	Call	Bond Future	6,222.1200	6.2221	5,058.4700	5.0585	(18.702)	0	0	0
2016/06/24	R213	02/02/2017	9.40	Call	Bond Future	3,514.5000	3.5145	2,762.0700	2.7621	(21.409)	0	0	0
2016/06/24	R213	02/02/2017	9.42	Call	Bond Future	3,581.1400	3.5811	2,819.3800	2.8194	(21.271)	0	0	0
2016/06/24	R213	02/02/2017			Bond Future	9.3975	84.5891	9.6294	83.0584	2.467	0.0000	0.0000	0
2016/06/24	R213	02/02/2017	9.41	Call	Bond Future	3,547.7400	3.5477	2,790.6400	2.7906	(21.340)	0	0	0
2016/06/24	R213	02/02/2017	9.40	Put	Bond Future	3,497.9100	3.4979	4,276.1200	4.2761	22.248	0	0	0
2016/06/24	R213	02/02/2017	9.42	Put	Bond Future	3,430.9500	3.4310	4,199.8300	4.1998	22.410	0	0	0
2016/06/24	R213	02/02/2017	9.41	Put	Bond Future	3,464.3100	3.4643	4,237.8500	4.2379	22.329	0	0	0
2016/06/24	R214	04/08/2016	9.24	Call	Bond Future	693.8600	0.6939	362.9400	0.3629	(47.693)	0	0	0

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2016/06/24	R214	04/08/2016	9.25	Put	Bond Future	3,073.9100	3.0739	4,118.7600	4.1188	33.991	0	0	0
2016/06/24	R214	04/08/2016	11.30	Call	Bond Future	10,764.7500	10.7647	9,386.6600	9.3867	(12.802)	0	0	5,610
2016/06/24	R214	04/08/2016			Bond Future	9.5718	74.0118	9.7688	72.6281	2.058	0.0000	0.0000	30,086
2016/06/24	R214	04/08/2016	8.55	Put	Bond Future	7,999.3100	7.9993	9,353.3100	9.3533	16.926	0	0	0
2016/06/24	R214	04/08/2016	9.30	Call	Bond Future	824.9500	0.8250	444.9100	0.4449	(46.068)	0	0	1,300
2016/06/24	R214	04/08/2016	9.25	Call	Bond Future	714.6200	0.7146	375.7400	0.3757	(47.421)	0	0	0
2016/06/24	R214	04/08/2016	11.30	Put	Bond Future	3.6800	0.0037	9.3200	0.0093	153.261	0	0	0
2016/06/24	R214	04/08/2016	10.30	Put	Bond Future	219.8100	0.2198	403.6100	0.4036	83.618	0	0	0
2016/06/24	R214	04/08/2016	9.26	Call	Bond Future	735.8000	0.7358	388.8600	0.3889	(47.151)	0	0	0
2016/06/24	R214	04/08/2016	8.55	Call	Bond Future	45.2500	0.0453	15.5200	0.0155	(65.702)	0	0	1,300
2016/06/24	R214	04/08/2016	9.30	Put	Bond Future	2,809.2900	2.8093	3,812.9800	3.8130	35.728	0	0	0
2016/06/24	R214	04/08/2016	9.24	Put	Bond Future	3,128.5200	3.1285	4,181.3300	4.1813	33.652	0	0	0
2016/06/24	R214	04/08/2016	10.30	Call	Bond Future	5,120.0500	5.1200	3,920.1200	3.9201	(23.436)	0	0	5,610
2016/06/24	R214	04/08/2016	9.26	Put	Bond Future	3,019.8500	3.0199	4,056.6400	4.0566	34.332	0	0	0
2016/06/24	R214	03/11/2016	10.35	Put	Bond Future	1,040.2800	1.0403	1,398.6300	1.3986	34.447	0	0	0
2016/06/24	R214	03/11/2016			Bond Future	9.6158	72.1224	9.8183	70.7117	2.106	0.0000	0.0000	0
2016/06/24	R214	03/11/2016	10.34	Put	Bond Future	1,056.0800	1.0561	1,418.5000	1.4185	34.317	0	0	0
2016/06/24	R214	03/11/2016	10.35	Call	Bond Future	5,940.9900	5.9410	4,888.7000	4.8887	(17.712)	0	0	0
2016/06/24	R214	03/11/2016	10.33	Call	Bond Future	5,846.7200	5.8467	4,802.5800	4.8026	(17.859)	0	0	0
2016/06/24	R214	03/11/2016	10.34	Call	Bond Future	5,893.8700	5.8939	4,845.6500	4.8456	(17.785)	0	0	0
2016/06/24	R214	03/11/2016	10.33	Put	Bond Future	1,071.9600	1.0720	1,438.4600	1.4385	34.190	0	0	0
2016/06/24	R214	02/02/2017			Bond Future	9.6551	73.5683	9.8635	72.1281	2.159	0.0000	0.0000	0
2016/06/24	R214	02/02/2017	9.67	Call	Bond Future	3,809.3600	3.8094	3,081.9800	3.0820	(19.095)	0	0	0
2016/06/24	R214	02/02/2017	9.66	Put	Bond Future	3,740.0700	3.7401	4,457.1900	4.4572	19.174	0	0	0
2016/06/24	R214	02/02/2017	9.68	Put	Bond Future	3,669.0700	3.6691	4,377.5800	4.3776	19.310	0	0	0
2016/06/24	R214	02/02/2017	9.67	Put	Bond Future	3,704.5600	3.7046	4,417.3600	4.4174	19.241	0	0	0
2016/06/24	R214	02/02/2017	9.68	Call	Bond Future	3,843.9300	3.8439	3,112.2600	3.1123	(19.034)	0	0	0
2016/06/24	R214	02/02/2017	9.66	Call	Bond Future	3,774.7100	3.7747	3,051.6500	3.0517	(19.155)	0	0	0
2016/06/24	R248	04/08/2016			Bond Future	9.6428	95.0832	9.8399	93.3259	2.044	0.0000	0.0000	59,008
2016/06/24	R248	04/08/2016	9.25	Call	Bond Future	787.2600	0.7873	410.9200	0.4109	(47.804)	0	0	0
2016/06/24	R248	04/08/2016	9.24	Put	Bond Future	4,552.7500	4.5527	5,942.7900	5.9428	30.532	0	0	0
2016/06/24	R248	04/08/2016	9.26	Put	Bond Future	4,405.3100	4.4053	5,776.9000	5.7769	31.135	0	0	0
2016/06/24	R248	04/08/2016	9.25	Put	Bond Future	4,478.6400	4.4786	5,859.5200	5.8595	30.833	0	0	0
2016/06/24	R248	04/08/2016	9.26	Call	Bond Future	811.1600	0.8112	425.5300	0.4255	(47.541)	0	0	0
2016/06/24	R248	04/08/2016	9.24	Call	Bond Future	763.9600	0.7640	396.7800	0.3968	(48.063)	0	0	0
2016/06/24	R248	03/11/2016	10.38	Call	Bond Future	7,393.2200	7.3932	6,092.5200	6.0925	(17.593)	0	0	0
2016/06/24	R248	03/11/2016			Bond Future	9.6890	92.4532	9.8918	90.6617	2.093	0.0000	0.0000	0
2016/06/24	R248	03/11/2016	10.39	Call	Bond Future	7,451.5500	7.4515	6,145.7600	6.1458	(17.524)	0	0	0
2016/06/24	R248	03/11/2016	10.37	Put	Bond Future	1,560.9400	1.5609	2,056.8900	2.0569	31.773	0	0	0
2016/06/24	R248	03/11/2016	10.39	Put	Bond Future	1,517.7400	1.5177	2,003.4600	2.0035	32.003	0	0	0
2016/06/24	R248	03/11/2016	10.37	Call	Bond Future	7,335.1800	7.3352	6,039.6200	6.0396	(17.662)	0	0	0
2016/06/24	R248	03/11/2016	10.38	Put	Bond Future	1,539.1200	1.5391	2,029.9300	2.0299	31.889	0	0	0
2016/06/24	R248	02/02/2017	9.76	Put	Bond Future	4,818.5200	4.8185	5,712.7200	5.7127	18.558	0	0	0
2016/06/24	R248	02/02/2017	9.78	Put	Bond Future	4,729.9600	4.7300	5,613.6900	5.6137	18.684	0	0	0
2016/06/24	R248	02/02/2017			Bond Future	9.7305	94.3068	9.9395	92.4778	2.147	0.0000	0.0000	0
2016/06/24	R248	02/02/2017	9.77	Put	Bond Future	4,774.2200	4.7742	5,663.1800	5.6632	18.620	0	0	0
2016/06/24	R248	02/02/2017	9.76	Call	Bond Future	5,080.5700	5.0806	4,145.7400	4.1457	(18.400)	0	0	0

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2016/06/24	R248 02/02/2017	9.77	Call	Bond Future	5,124.8900	5.1249	4,184.8200	4.1848	(18.343)	0	0	0
2016/06/24	R248 02/02/2017	9.78	Call	Bond Future	5,169.0900	5.1691	4,223.7900	4.2238	(18.288)	0	0	0

Total **814917**